

Irish Stock Exchange Daily Bond Index Report

Wednesday 8 April, 2015

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Bond Indices Performance

Index	Close Value 08-Apr-2015	Previous Close Value 07-Apr-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.81	123.67	0.116%	0.16%	0.16%	2.57%	23.81%	6.32	6.28	0.62
All Bond Index (Return)	198.98	198.73	0.125%	0.24%	0.24%	3.55%	98.98%	6.32	6.28	0.62
Under 3 Bond Index (Clean)	96.15	96.13	0.012%	-0.07%	-0.07%	-0.70%	-3.86%	1.62	1.62	0.00
Under 3 Bond Index (Return)	142.70	142.67	0.024%	0.03%	0.03%	0.51%	42.70%	1.62	1.62	0.00
Under 5 Bond Index (Clean)	109.11	109.04	0.063%	0.00%	0.00%	0.04%	9.11%	2.95	2.95	0.02
Under 5 Bond Index (Return)	165.76	165.64	0.073%	0.09%	0.09%	1.16%	65.76%	2.95	2.95	0.02
Under 10 Bond Index (Clean)	119.40	119.27	0.106%	0.13%	0.13%	1.18%	19.40%	5.06	5.04	0.38
Under 10 Bond Index (Return)	186.80	186.58	0.115%	0.21%	0.21%	2.15%	86.80%	5.06	5.04	0.38
5 Plus Bond Index (Clean)	135.51	135.31	0.149%	0.26%	0.26%	4.23%	35.51%	8.35	8.29	0.75
5 Plus Bond Index (Return)	224.51	224.16	0.156%	0.32%	0.32%	5.10%	124.51%	8.35	8.29	0.75
10 Plus Bond Index (Clean)	151.00	150.68	0.212%	0.46%	0.46%	8.02%	51.00%	17.97	17.75	1.24
10 Plus Bond Index (Return)	262.10	261.53	0.216%	0.50%	0.50%	8.84%	162.10%	17.97	17.75	1.24

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	103.95	5.27	230	109.22	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.76	4.47	355	109.23	0.00	8,132	8,519	8883
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.04	2.59	172	116.63	0.00	6,389	7,286	7452
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.96	2.12	172	118.08	0.00	9,256	10,732	10929
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.43	3.54	294	121.97	0.00	7,700	9,119	9392
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.35	2.78	172	129.13	0.00	6,767	8,550	8738
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.55	4.38	355	125.93	0.00	11,609	14,110	14618
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.99	2.36	172	128.34	0.00	8,252	10,396	10591
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.94	0.05	24	103.00	0.00	4,000	4,118	4120
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.45	0.20	19	126.65	0.00	5,480	6,929	6940
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.27	0.20	21	124.46	0.00	8,137	10,112	10128
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.80	0.39	26	145.19	0.00	11,745	17,008	17053
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.70	0.97	148	120.67	0.00	4,925	5,895	5943
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.87	0.27	49	115.14	0.00	5,000	5,744	5757

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Bond Index Constituent

Clean Price Performance			Index Price 08-Apr-2015	Previous Index Price 07-Apr-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	103.95	103.95	0.000%	0.763%	0.763%	-1.060%	0.00	0.36	0.36
IE0006857530	0685753	4.6 Treas Bnd 2016	104.76	104.77	-0.008%	-0.079%	-0.079%	-1.087%	0.00	0.98	0.98
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.04	114.00	0.035%	-0.070%	-0.070%	-0.191%	0.00	2.38	2.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.96	115.87	0.073%	-0.004%	-0.004%	0.257%	0.00	3.29	3.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.43	118.31	0.101%	0.052%	0.052%	0.669%	0.00	3.83	3.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.35	126.22	0.105%	0.071%	0.071%	0.495%	0.06	4.07	4.06
IE0034074488	3407448	4.5 Treas Bnd 2020	121.55	121.40	0.119%	0.099%	0.099%	0.830%	0.19	4.49	4.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.99	125.86	0.103%	0.056%	0.056%	0.609%	0.26	4.94	4.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.94	102.81	0.126%	0.341%	0.341%		0.37	6.77	6.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.45	126.27	0.140%	0.230%	0.230%	3.556%	0.50	7.09	7.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.27	124.06	0.165%	0.359%	0.359%	4.631%	0.60	7.97	7.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.80	144.58	0.156%	0.312%	0.312%	4.968%	0.71	8.29	8.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.70	119.49	0.180%	0.425%	0.425%	11.189%	0.99	12.84	12.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.87	114.59	0.246%	0.499%	0.499%		1.38	23.27	22.95

Return Price Performance			Index Price 08-Apr-2015	Previous Index Price 07-Apr-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	109.22	109.19	0.021%	0.896%	0.896%	1.047%	0.00	0.36	0.36
IE0006857530	0685753	4.6 Treas Bnd 2016	109.23	109.23	0.005%	0.016%	0.016%	0.078%	0.00	0.98	0.98
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.63	116.57	0.047%	0.035%	0.035%	1.091%	0.00	2.38	2.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.08	117.98	0.083%	0.080%	0.080%	1.292%	0.00	3.29	3.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.97	121.84	0.108%	0.130%	0.130%	1.641%	0.00	3.83	3.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.13	128.98	0.115%	0.170%	0.170%	1.738%	0.06	4.07	4.06
IE0034074488	3407448	4.5 Treas Bnd 2020	125.93	125.77	0.126%	0.174%	0.174%	1.786%	0.19	4.49	4.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.34	128.20	0.112%	0.140%	0.140%	1.668%	0.26	4.94	4.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.00	102.86	0.129%	0.359%	0.359%		0.37	6.77	6.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.65	126.47	0.149%	0.297%	0.297%	1.190%	0.50	7.09	7.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.46	124.25	0.173%	0.420%	0.420%	2.482%	0.60	7.97	7.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.19	144.95	0.166%	0.394%	0.394%	2.040%	0.71	8.29	8.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.67	120.45	0.183%	0.465%	0.465%	11.751%	0.99	12.84	12.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.14	114.85	0.250%	0.535%	0.535%		1.38	23.27	22.95